

# **T7 Release 7.0**

## **Contract Notes Description**

|         |                              |
|---------|------------------------------|
| Version | 1.0                          |
| Date    | 29 <sup>th</sup> August 2018 |

© 2018 Copyright by Deutsche Börse AG ("DBAG"). All rights reserved.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter of this publication are owned by DBAG or other entities of Deutsche Börse Group. This includes, but is not limited to, registered designs and copyrights as well as trademark and service mark rights.

Specifically, the following trademarks and service marks are owned by entities of Deutsche Börse Group:

Buxl<sup>®</sup>, DAX<sup>®</sup>, DivDAX<sup>®</sup>, eb.rexx<sup>®</sup>, Eurex<sup>®</sup>, Eurex Repo<sup>®</sup>, Eurex Strategy Wizard<sup>SM</sup>, Euro GC Pooling<sup>®</sup>, F7<sup>®</sup>, FDAX<sup>®</sup>, FWB<sup>®</sup>, GC Pooling<sup>®</sup>, GCPI<sup>®</sup>, M7<sup>®</sup>, MDAX<sup>®</sup>, N7<sup>®</sup>, ODAX<sup>®</sup>, SDAX<sup>®</sup>, T7<sup>®</sup>, TecDAX<sup>®</sup>, USD GC Pooling<sup>®</sup>, VDAX<sup>®</sup>, VDAX-NEW<sup>®</sup> and Xetra<sup>®</sup> are registered trademarks of DBAG.

The following trademarks and service marks are used by Deutsche Börse Group under license and are property of their respective owners:

All MSCI indexes are service marks and the exclusive property of MSCI Barra.

ATX<sup>®</sup>, ATX<sup>®</sup> five, CECE<sup>®</sup> and RDX<sup>®</sup> are registered trademarks of Vienna Stock Exchange AG.

IPD<sup>®</sup> UK Annual All Property Index is a registered trademark of Investment Property Databank Ltd. IPD and has been licensed for the use by Eurex for derivatives.

SLI<sup>®</sup>, SMI<sup>®</sup> and SMIM<sup>®</sup> are registered trademarks of SIX Swiss Exchange AG.

The STOXX<sup>®</sup> indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX<sup>®</sup> indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto.

Bloomberg Commodity Index<sup>SM</sup> and any related sub-indexes are service marks of Bloomberg L.P.

PCS<sup>®</sup> and Property Claim Services<sup>®</sup> are registered trademarks of ISO Services, Inc.

Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc.

BSE and SENSEX are trademarks/service marks of Bombay Stock Exchange (BSE) and all rights accruing from the same, statutory or otherwise, wholly vest with BSE. Any violation of the above would constitute an offence under the laws of India and international treaties governing the same.

Methods and devices described in this publication may be subject to patents or patent applications by entities of Deutsche Börse Group.

Information contained in this publication may be erroneous and/or untimely. Neither DBAG nor any entity of Deutsche Börse Group makes any express or implied representations or warranties regarding the information contained herein. This includes any implied warranty of the information's merchantability or fitness for any particular purpose and any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of the information.

Neither DBAG nor any entity of Deutsche Börse Group shall be responsible or liable for any errors or omissions contained in this publication, except for DBAG's or the respective Deutsche Börse Group entity's wilful misconduct or gross negligence.

Neither DBAG nor any entity of Deutsche Börse Group shall be responsible or liable for any third party's use of any information contained in this publication under any circumstances.

All descriptions, examples and calculations contained in this publication are for illustrative purposes only, and may be changed without further notice.

## Content

|   |           |
|---|-----------|
| <b>1. Introduction</b>                              | <b>4</b>  |
| <b>2. Contract Notes (SWIFT format)</b>             | <b>5</b>  |
| 2.1 Header message (SWIFT MT598)                    | 5         |
| 2.1.1 Block 1 (Basic Header)                        | 5         |
| 2.1.2 Block 2 (Application Header)                  | 6         |
| 2.1.3 Block 4 (Text Block)                          | 6         |
| 2.2 MT512 message                                   | 7         |
| 2.2.1 Block 1 (Basic Header)                        | 7         |
| 2.2.2 Block 2 (Application Header)                  | 8         |
| 2.2.3 Block 4 (Text Block)                          | 9         |
| 2.3 Trailer Message (SWIFT MT598)                   | 18        |
| 2.3.1 Block 1 (Basic Header)                        | 18        |
| 2.3.2 Block 2 (Application Header)                  | 19        |
| 2.3.3 Block 4 (Text Block)                          | 20        |
| <b>3. Contract Notes (Print / Formatted Layout)</b> | <b>21</b> |
| <b>4. Appendix</b>                                  | <b>24</b> |
| 4.1 Valid values                                    | 24        |
| 4.1.1 Type of Custody                               | 24        |
| 4.1.2 Coupon Date                                   | 26        |

## 1. Introduction

This document describes the content and structure of the contract notes offered by Xetra. Contract notes are offered in SWIFT format MT512 and in a print / formatted layout. It is the decision of the member which version he wants to receive.

The member can also decide for which trading location (Xetra Frankfurt and / or Xetra Frankfurt Specialist) and for which role (Clearing member or not) he wants to receive contract notes. Additionally, for Xetra Frankfurt Specialist the member can decide if he wants to receive contract notes for trades with or without Order Level Netting or for both.

The contract notes are generated during the end-of-day processing.

The contracts notes in SWIFT format are exclusively sent via File Transfer SNA, the ones in printed / formatted layout only via Common Report Engine.

## 2. Contract Notes (SWIFT format)

Each contract note starts with one header message and ends with one trailer message using SWIFT MT598. Header and trailer message encapsulate the SWIFT MT512 messages.

### 2.1 Header message (SWIFT MT598)

The header message consists of three Blocks: Block 1, 2 and 4. Block 3 is optional and is not printed.

Block 1 and 2 form the header of a message; Block 4 contains the data in the text block.

#### 2.1.1 Block 1 (Basic Header)

| Field                                 | Format | Content                               |
|---------------------------------------|--------|---------------------------------------|
| Block Starting Point & Identification | 3!x    | Always: "{1:"                         |
| Application Identification            | 1!x    | Always: "F"                           |
| Service Identification                | 2!n    | Always: "01"                          |
| LT Address                            | 12!x   | SWIFT address of the of the recipient |
| Session Number                        | 4!n    | Always: "0000"                        |
| Sequence Number                       | 6!n    | Sequence number starting with 600001. |
| Block End                             | 1!x    | Always: "}"                           |

**2.1.2 Block 2 (Application Header)**

| Field   | Format | Description                            |
|---|--------|--|
| Block Starting Point & Identification           | 3!x    | Always: "{2:"                          |
| Input / Output Identification                   | 1!x    | Always: "O"                            |
| Message Type                                    | 3!n    | Always: "598"                          |
| Time  | 4!x    | Local time of the sender (HHMM)        |
| Input Reference of the Message: -<br>Input Date | 6!x    | Date (local date of the sender YYMMDD) |
| SWIFT Address                                   | 12!x   | SWIFT address of the sender            |
| Session Number                                  | 4!x    | Always: "0000"                         |
| Sequence Number                                 | 6!x    | Sequence number starting with 600001   |
| Output Date                                     | 6!n    | Local date (YYMMDD)                    |
| Local Time of the Output                        | 4!n    | Local time (HHMM)                      |
| Message Priority                                | 1!x    | Always: "N"                            |
| Block end                                       | 1!x    | Always: "}"                            |

**2.1.3 Block 4 (Text Block)**

| Qualifier | Field Name  | Format           |
|-----------|---|------------------|
|           | Block Starting Point & Identification   | 3!x              |
| 20        | Transaction number, consists of:<br><b>Exchange trading day</b> (YYMMDD)<br><b>Sequence number</b> , always "0000001" | 6n7n<br>6n<br>7n |
| 12        | Message type. Always "000" (opening record)   | 3n               |

| Qualifier | Field Name  | Format                                   |
|-----------|---|--|
| 77E       | <p>Message pursuant to special agreement.<br/>Consists of:</p> <p><b>Transmission identification:</b><br/>'BOEGA-SDTX' (Xetra data carrier) or<br/>'BOEGA-SDTW' (Xetra Frankfurt Specialist data carrier) or<br/>'BOEGA-SDTL' (Xetra Frankfurt Specialist OLN data carrier)</p> <p><b>Creation date</b> (YYMMDD)</p> <p><b>Creation time</b> (HHMMSS)</p> <p><b>Exchange trading day</b> (YYMMDD)</p> | <p>10x</p> <p>6n</p> <p>6n</p> <p>6n</p> |
| Block End | Always: “}”   | 1!x                                      |

## 2.2 MT512 message

Each MT512 message consists of three Blocks: Block 1, 2 and 4. Block 3 is optional and is not printed.

Block 1 and 2 form the header of a message; Block 4 contains the data in the text block.

Between a MT598 header / trailer message several MT512 messages can be included.

### 2.2.1 Block 1 (Basic Header)

| Field                                 | Format | Content   |
|---------------------------------------|--------|---|
| Block Starting Point & Identification | 3!x    | Always: “{1:”                                   |
| Application Identification            | 1!x    | Always: “F”                                     |
| Service Identification                | 2!n    | Always: “01”                                    |
| LT Address                            | 12!x   | Member's SWIFT address                          |
| Session Number                        | 4!n    | Always: “0000”                                  |
| Sequence Number                       | 6!n    | Increasing sequence number starting with 600002 |
| Block End                             | 1!x    | Always: “}”                                     |

**2.2.2 Block 2 (Application Header)**

| Field  | Format      | Content   |
|--|-------------|---|
| Block Starting Point & Identification                          | 3!x         | Always: "{2:"   |
| Output Identification  | 1!x         | Always: "O"   |
| Message Type   | 3!n         | Always: "512"   |
| Input Time   | 4!x         | Local time of the sender (HHMM)   |
| Input Reference of the Message:<br>Input Date<br>SWIFT Address | 6!x<br>12!x | Date (local date of the sender YYYYMMDD)<br>SWIFT address of the sender,<br>"DWZXDEFFBBGA". |
| -Session Number  | 4!x         | Always: "0000"  |
| Sequence Number  | 6!x         | Sequence number starting with 600002  |
| Output Date  | 6!n         | Local date (YYYYMMDD)   |
| Local Time of the Output                                       | 4!n         | Local time (HHMM)   |
| Message Priority   | 1!x         | Always: "N"   |
| Block End  | 1!x         | Always: "}"   |



**2.2.3 Block 4 (Text Block)**

Fields that have been changed from the previous version of this document have a yellow background and description in bold letters.

| Qualifier | Field Name                            | Format | O/M | Comment   |
|-----------|---------------------------------------|--------|-----|---|
|           | Block Starting Point & Identification | 3!x    |     | Always: "{4:"   |
| 20:       | Trade no                              |        | M   |   |
|           | - Exchange trading place              | 3n     |     | "194": trading location Xetra<br>"130": trading location Xetra Frankfurt Specialist, no order level netting<br>"133": trading location Xetra Frankfurt Specialist, with order level netting                             |
|           | - Exchange trading day                | 6n     |     | Format YYMMDD   |
|           | - Serial number                       | 7n     |     | Trade number. Only unique in the context of the ISIN and the exchange if exchange trading place is "194".   |
| 21:       | Order reference                       |        | M   | Only one of the 3 below fields is provided depending on the selection of the member.  |
|           | - 'XET' constant for Xetra            | 3a13x  |     | "XET" + order number, if the member has chosen the System Order Number to be shown<br><br>The System Order Number is converted from decimal to basis 36 using the Horner scheme in case of exchange trading place "194" |
|           | - Order number                        | 13n    |     | Member internal order number, if the member has chosen the member internal order number to be shown.  |
|           | /NONREF                               |        |     | If the member has chosen to show no reference at all.   |

| Qualifier | Field Name                              | Format | O/M | Comment   |
|-----------|---|--------|-----|---|
| 23:       | Transaction type                        |        | M   |   |
|           | - 'BOUGHT' or 'SOLD'                    | 6a     |     |   |
|           | - Record type                           | /3n    |     | '112' – Buy – Xetra<br>'113' – Buy – Xetra Frankfurt Specialist<br>'118' – Buy – Xetra Frankfurt Specialist OLN<br>'122' – Sell – Xetra<br>'123' – Sell – Xetra Frankfurt Specialist<br>'128' – Sell – Xetra Frankfurt Specialist OLN<br><br>For OTC trades:<br>'213' – Buy – Xetra Frankfurt Specialist<br>'223' – Sell – Xetra Frankfurt Specialist |
|           | - Indication release for delivery       | /[1a]  |     | 'J' – ("yes"): automatic release for delivery after execution<br><br>'N' – ("no"): no automatic release for delivery after execution<br><br>If no information is available the field is skipped and only a "/" is reported.   |
|           | - Empty field                           | /      |     | Field contains only a slash   |
|           | - Indicator own account trading         | /2x    |     | A1 – agent<br>P1 – proprietary<br>PP – proprietary<br>M1 – Designated Sponsor<br>I1 – issuer<br>Q1 – Liquidity Manager  |
|           | - Indicator for on/off-exchange trading | /2x    |     | 'AB' – off-exchange trading<br>'BS' – on-exchange trading   |
|           | - Netting type                          | [/1a]  |     | O – Order Level Netting<br><br>Field is not provided if the trade is without Order Level Netting.   |

| Qualifier | Field Name                               | Format   | O/M | Comment   |
|-----------|--|----------|-----|---|
| 31P:      | Transaction details                      |          | M   |   |
|           | - Trade Date                             | 6n       |     | Format YYMMDD   |
|           | - Originator's exchange trading place    | 3x       |     | "194" Xetra<br>"130" Xetra Frankfurt Specialist                 |
|           | - Indicator fixed value date             | //[2a]// |     | 'FZ' - value vs. payment<br>'FI' - value international or empty |
| 30:       | Further transaction details              |          | M   |   |
|           | - Settlement date                        | 6n       |     | Settlement date (YYMMDD) or constant "000000"                   |
|           | - Time of entry                          | /[6n]    |     | Format HHMMSS (CET)   |
|           | - Exchange trading place of registration | /[3x]    |     | "194" Xetra<br>"130" Xetra Frankfurt Specialist                 |
|           | - Two empty fields                       | //       |     |   |
|           | MIC Venue                                | /[4x]    |     | "XETR"<br>"XFRA"  |
|           | OTC Post-Trade Indicator                 | /        |     | This field is currently not used.                               |

| Qualifier | Field Name   | Format | O/M | Comment   |
|-----------|--|--------|-----|---|
| 35A:      | Type and Number of units/nominal value of security |        | M   |   |
|           | - Type of security                                 | 3a     |     | SHS = shares<br>BON = bonds<br>BCE = bonds, similar to certificates<br>CER = certificates<br>FUN = funds<br>SUB = subsidiary rights<br>RTE = profit-sharing rights<br>WTS = warrants<br>UNT = units<br>MSC = others |
|           | - Unit or nominal value                            | 10n,3n |     |   |

| Qualifier | Field Name   | Format       | O/M | Comment   |
|-----------|--|--------------|-----|---|
| 35B:      | 1st row  |              | M   |   |
|           | - ISIN   | ISINb12c     |     |   |
|           | 2nd row  |              |     |   |
|           | - Securities short name                                      | 35x          |     |   |
|           | 3rd row  |              |     |   |
|           | - Type of custody  | 3n           |     | See chapter 4.1.1.  |
|           | - Unit of security quotation                                 | 1n           |     | '1' - unit quotation<br>'2' - percentage quotation<br>'3' - per thousand quotation  |
|           | - Interest rate  | /[4n,9n]     |     | Only used when field "Unit of security quotation" is filled with "2" or "3".  |
|           | - Coupon date  | /[8x]        |     | Only used when field "Unit of security quotation" is filled with "2" or "3".<br><br>See chapter 4.1.2.                                    |
|           | - Indicator – security with pool factor / funding debentures | /[2x         |     | Only used for securities with pool factor.<br>'PF' - securities with pool factor<br>'FS' - funding debentures<br>'IK' - index coefficient |
|           | - Pool factor / conversion factor                            | 1n,9n]/      |     | Only used for securities with pool factor.  |
|           | 4th row  |              |     |   |
|           | - Serial ISIN  | [ISIN1!e12c] |     | Only used when the traded ISIN is a serial ISIN.  |
| 82D:      | - Counterparty   | /4n          | M   | CBF account number.   |
|           | LEI  | /            |     | This field is currently not used.   |

| Qualifier | Field Name                | Format | O/M | Comment                       |
|-----------|---------------------------|--------|-----|-------------------------------|
| 87F:      | Buyer                     |        | M   |                               |
|           | - Constant 'APMT'         | APMT   |     |                               |
|           | - Constant 'C' for buyer  | /C     |     |                               |
|           | - CBF-account no          | /4n    |     | CBF account number of buyer.  |
| 87F:      | Seller                    |        | O   |                               |
|           | - Constant 'APMT'         | APMT   |     |                               |
|           | - Constant 'D' for seller | /D     |     |                               |
|           | - CBF-account no          | /4n    |     | CBF account number of seller. |
| 33T:      | Contract price            |        | M   |                               |
|           | - Currency code           | 3a     |     |                               |
|           | - Amount                  | 6n,4n  |     |                               |
| 32M:      | Market value              |        | O   |                               |
|           | - Currency code           | 3a     |     |                               |
|           | - Amount                  | 12n,2n |     |                               |

| Qualifier | Field Name                   | Format   | O/M | Comment  |
|-----------|------------------------------|----------|-----|--|
| 34G/H:    | Interest accrued             |          | O   | 34G is used when the subfield Amount has a positive sign, 34H is used for a negative amount. |
|           | - Interest days              | [3n]     |     | Only used when accrued interest is available (e.g. for instruments in unit quotation).       |
|           | - Currency code              | [3a]     |     | Only used when accrued interest is available (e.g. for instruments in unit quotation).       |
|           | - Amount                     | [10n,2n] |     | Only used when accrued interest is available (e.g. for instruments in unit quotation).       |
| 71C:      | Fees and charges             |          | O   | Only used for OTC trades and if additional costs are available.                              |
|           | - Constant "/BROK/"          | [/8a/]   |     |  |
|           | - Currency code              | [3a]     |     |  |
|           | - Amount of additional costs | [7n,2n]  |     | Negative, if subtracted from settlement amount, positive, if added to settlement amount.     |
|           | - Prefix brokerage fees      | [/1a]    |     | 'N', if amount of additional costs is negative, otherwise field is omitted.                  |
| 36:       | Exchange rate                | [7n,11n] | O   | Only used if settlement is in non-EUR currencies. Rate is related to one Euro.               |
| 34B:      | Settlement details           |          | M   |  |
|           | - Currency code              | 3a       |     |  |
|           | - Settlement amount          | 12n,2n   |     |  |

| Qualifier   | Field Name                              | Format     |          | Comment  |
|-------------|---|------------|----------|--|
| 57B:        | CCP transaction information             |            | O        |  |
|             | - CCP Indicator                         | [1a]       |          | 'J' – CCP trade<br>Field is not reported for non-CCP transactions  |
|             | - CBF account number of Clearing Member | [/4n]      |          | Field is filled with settlement account buy for buy trades and settlement account sell for sell trades   |
| <b>20F:</b> | <b>TVTIC</b>                            | <b>52x</b> | <b>O</b> | <b>Field only available for XETRA trades</b>   |
| 72:         | Information sender to recipient         |            | M        |  |
|             | 1 <sup>st</sup> row                     |            |          |  |
|             | - Originator                            | 4n         |          | "7501": trading location Xetra ,<br>"7540": trading location Xetra Frankfurt Specialist, no order level netting<br>"8501": trading location Xetra Frankfurt Specialist, with order level netting |
|             | 2 <sup>nd</sup> row                     |            |          |  |
|             | - Recipient of trade confirmation       | 4n         |          | Settlement account buy or sell   |
|             | - German security ID (WKN)              | [/6x]      |          | Only used if WKN is available.   |
|             | 3 <sup>rd</sup> row                     |            |          |  |
|             | - Trade date                            | 6n         |          | Format YYMMDD  |
|             | - Trade time                            | 12n        |          | Format HHMMSSDDDDDD (UTC)  |



| Qualifier | Field Name                      | Format | O/M | Comment  |
|-----------|---------------------------------|--------|-----|--|
|           | -Xetra:<br>Tradecode-<br>suffix | [9n    |     | For Xetra Frankfurt Specialist only: Due to the order level netting process, each partial execution in Xetra generates an update on the trade. Instead of using a new trade ID the trade ID suffix will be counted up. The Xetra trade code suffix can be used to distinguish between the different partial executions.  |
|           | - Trader ID                     | 6x]    |     |  |
|           | 4th row                         |        |     | Only provided for trading location Xetra   |
|           | - Variable text<br>from Xetra   | [35x]  |     | <p>In case of Xetra Best trades: "XETRA" + Text field + ["/" + Best Executor ID]*<br/>Example: XETRA/xxxxxxxxxxx/ABCFR</p> <p>For Xetra OTC trades having the CCP as the counterparty, the field "Executor ID" is filled with the Xetra member ID with whom the OTC trade was contracted.</p> <p>* This part is optional and only provided for trades with a Best Executor involved or for OTC trades having the CCP as the counterparty.</p> <p>This field is currently not used.</p> |
|           | Block End                       | 1!x    |     | Always: "}"  |

## 2.2.4 Layout Example

```

:20:1301707219004922
:21:373524
:23:BOUGHT/113/J//A1/BS
:31P:170721130//FZ//
:30:170725/085312/130///XETR/
:35A:BON2000,
:35B:ISIN DE000A2GSB86
PARAGONAGIHS17/22
0142/4,5/05.07.G/
:82D:/7086/
:87F:APMT/C/1111
:87F:APMT/D/2222
:33T:EUR101,1
:32M:EUR2022,
:34B:EUR2022,
:20F:12345678901234567890123456789012345678901234567890AB
:72:7540
7073/A2GSB8
170703075352080000000000000000ORS001
XETRA//ABCFR
-}

```

## 2.3 Trailer Message (SWIFT MT598)

The trailer message consists of three blocks: blocks 1, 2 and 4. Block 3 is optional and is not printed.

Blocks 1 and 2 form the header of a message, block 4 contains the data in the text block.

### 2.3.1 Block 1 (Basic Header)

| Field                                 | Format | Description                                     |
|---------------------------------------|--------|---|
| Block Starting Point & Identification | 3!x    | Always: "{1:"                                   |
| Application Identification            | 1!x    | Always: "F"                                     |
| Service Identification                | 2!n    | Always: "01"                                    |
| LT Address                            | 12!x   | SWIFT address of the of the recipient           |
| Session Number                        | 4!n    | Always: "0000"                                  |
| Sequence Number                       | 6!n    | Increasing sequence number starting with 600001 |
| Block End                             | 1!x    | Always: "}"                                     |

**2.3.2 Block 2 (Application Header)**

| Field                                 | Format | Description                                     |
|---------------------------------------|--------|---|
| Block Starting Point & Identification | 3!x    | Always: "{2:"                                   |
| Input / Output Identification         | 1!x    | Always: "O"                                     |
| Message Type                          | 3!n    | Always: "598"                                   |
| Time                                  | 4!x    | Local time of the sender (HHMM).                |
| Input Reference of the Message:       |        |   |
| Input Date                            | 6!x    | Date (local date of the sender YYMMDD)          |
| SWIFT Address                         | 12!x   | SWIFT address of the sender (DWZXDEFFBBGA)      |
| Session Number                        | 4!x    | Always "0000"                                   |
| Sequence Number                       | 6!x    | Increasing sequence number starting with 600001 |
| Output Date                           | 6!n    | Local date (YYMMDD)                             |
| Local Time of the Output              | 4!n    | Local time (HHMM)                               |
| Message Priority                      | 1!x    | Always: "N"                                     |
| Block end                             | 1!x    | Always: "}"                                     |

## 2.3.3 Block 4 (Text Block)

| Qualifier                             | Field Name   | Format                                      |
|---------------------------------------|--|---|
| Block Starting Point & Identification | Always: "{4:"  | 3!x   |
| 20:                                   | Transaction number, consists of:<br>Exchange trading day (YYMMDD)<br>Fixed number, always "0000001"  | 6n7n<br>6n<br>7n                            |
| 12:                                   | Message type. Always "002" (closing record)  | 3n  |
| 77E:                                  | Message pursuant to special agreement. Consists of:<br><br><b>Transmission identification:</b><br>'BOEGA-SDT '<br><br><b>Number of records transmitted</b> (incl. heading and trailing records)<br><br><b>Nominal amount</b> (field 35A; sum of all MT512s; numerical overflow is neglected)<br><br><b>Settlement amount</b> (field 34B; sum of all MT512s; numerical overflow is neglected) | 10x<br><br>6n<br><br>/10n,3n<br><br>/12n,2n |
| Block End                             | Always: "}"  | 1!x   |

### 3. Contract Notes (Print / Formatted Layout)

The contract notes are also offered in a printable / formatted layout. This format is only a light version of the contract notes as it does contain only a small set of the fields provided via MT512.

Six different versions of the report are provided depending on the trading location, Order Level Netting yes/no and member role (all parameters can be defined by the member):

- RPTBP105; Printed Contract Note XETR
- RPTBP106; XCM Printed Contract Note XETR (if CM role is set up)
- RPTBP200; Printed Contract Note XFRA OLN
- RPTBP201; XCM Printed Contract Note XFRA OLN (if CM role is set up)
- RPTBP205; Printed Contract Note XFRA
- RPTBP206; XCM Printed Contract Note XFRA (if CM role is set up)

#### Notes on format:

This report is only available in print format. All six versions of the report have the same format.

#### Notes on creation:

The report is created during end-of-day processing.

#### Sorting order:

| # | FIELD NAME           |
|---|----------------------|
| 1 | MEMBER ID            |
| 2 | KV NUMBER            |
| 2 | ISIN                 |
| 3 | TRADE DATE           |
| 3 | DEVIATING TRADE DATE |

**Fields:**

| REF | FIELD NAME            | DESCRIPTION  |
|-----|-----------------------|--|
| 1   | MEMBER ID             | Identification of the member.  |
| 2   | KV NUMBER             | KV number the trades are assigned to.  |
| 3   | ISIN                  | ISIN of the traded instrument and short name.  |
| 4   |                       |  |
| 5   | CUSTODY TYPE          | Custody type the instrument is held in.  |
| 6   | SETTL. CUR            | Currency the trades are settled in.  |
| 7   | TRADE DATE            | Trade date.  |
| 8   | DEVIATING TRADE DATE  | Deviating trade date (in case of OTC trades).  |
| 9   | TRADE NUMBER          | Trade number. Only unique in the context of the ISIN in case of RPTPB105 and RPTPB106. |
| 10  | TRD SUF               | Trade number suffix.   |
| 11  | B S                   | Buy / sell type.   |
| 12  | A T                   | Account type where trade was booked on.  |
| 13  | NOMINAL/QUANTITY      | Nominal / quantity of the trade.   |
| 14  | TRADE PRICE           | Trade price.   |
| 15  | SETTLEMENT AMOUNT     | Settlement amount.   |
| 16  | ACCRUED INTEREST AMNT | Amount of the accrued interest.  |
| 17  | INT DAY               | Number of interest days.   |
| 18  | COUN PART             | Counterparty information.  |
| 19  | ORIGINATOR            | Originator information.  |
| 20  | COMMISSION            | Additional cost (Courtage).  |

Layout example:

```

|   1   2   3   4   5   6   7   8   9   10  11  12  13
012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678
90123456789012
01|                                           PRINTED CN XFRA OLN                                           PAGE:    2
02|RPTBP200                                           AS OF DATE: 07-05-12 03|                                           RUN
DATE: 07-05-12
04|
05|MEMBER ID : ABCFR (1)  KV NUMBER : 1234 (2)
08|ISIN   : DE0005003404 ISINSHORTNAMExxxxxxxxxxxxxxxxxxxxxx (3/4) CUSTODY TYPE: AKV (5)
07|SETTL. CUR: EUR (6)  TRADE DATE: 07-05-12 (7)  DEVIATING TRADE DATE: 04-05-12 (8) 09|
10|TRADE TRD B A NOMINAL/   TRADE   SETTLEMENT   ACCRUED   INT COUN ORIG COMMISSION
11|NUMBER SUF S T QUANTITY   PRICE   AMOUNT   INTEREST AMNT   DAY PART
   (9)  (10)(11)(12) (13)   (14)  (15)   (16)   (17) (18) (19) (20)
12|-----
13|1234567 12345 B A 1,234,567,890.123 123,456.1234 123,456,789,012.12 1,234,567,890.12 999 1234 7501 1.234.567,12
14|1234567 12345 B A 1,234,567,890.123 123,456.1234 123,456,789,012.12 1,234,567,890.12 999 1234 7501 1.234.567,12
15|1234567 12345 S P 1,234,567,890.123- 123,456.1234 123,456,789,012.12- 1,234,567,890.12- 999 1234 7501 1.234.567,12-
16|1234567 12345 S P 1,234,567,890.123- 123,456.1234 123,456,789,012.12- 1,234,567,890.12- 999 1234 7501 1.234.567,12-
17|1234567 12345 S P 1,234,567,890.123- 123,456.1234 123,456,789,012.12- 1,234,567,890.12- 999 1234 7501 1.234.567,12-

```

## 4. Appendix

### 4.1 Valid values

#### 4.1.1 Type of Custody

The field "Type of Custody" (used in field 35B) can be filled with the following values:

| Value | Description  |
|-------|--|
| 01    | Scrip account until individual physical certificates available   |
| 02    | Scrip account until global certificate deposited   |
| 03    | Collective custody, book entry, global certificate(s)  |
| 05    | Collective custody, interim global certificate until securities deliverable  |
| 06    | Collective custody, debt book entry (including individually inscribed debt)  |
| 07    | Collective custody, debt book entry (excluding individually inscribed debt)  |
| 08    | Collective custody, co-ownership of bearer global certificate held by Clearstream Banking Frankfurt (physical share delivery not possible) |
| 09    | Collective custody   |
| 10    | New collective custody account (NGS)   |
| 11    | Collective custody, deliverable in form of CF-Stukken only   |
| 12    | Collective custody, technical global certificate (individual certificates not eligible for collective custody possibly outstanding)        |
| 13    | Collective custody, central custodian or direct safe custody   |
| 14    | Collective custody, master certificate (UP TO) for the entire term   |
| 15    | Collective custody, interim master certificate (UP TO) until securities deliverable  |
| 16    | Collective custody, technical global certificate (UP TO)   |
| 19    | Collective custody, co-ownership in collective holding of share certificates   |
| 20    | Jacket custody   |
| 21    | Jacket custody, when issued  |
| 22    | In-house collective custody, global certificate(s) only  |
| 23    | Debt book entry, no collective custody   |
| 24    | Custody account entry only (no physical securities or global certificates)   |



| Value | Description  |
|-------|--|
| 40    | Trust custody (securities physically deliverable)  |
| 41    | Securities in Clearstream Banking Frankfurt foreign settlement (securities physically deliverable)   |
| 42    | Clearstream Banking Frankfurt foreign settlement, global certificates exchanged by Clearstream International (securities physically deliverable)     |
| 43    | Clearstream Banking Frankfurt foreign settlement, Clearstream International in interim global certificates   |
| 44    | Securities in Clearstream Banking Frankfurt foreign settlement (securities not physically deliverable)   |
| 45    | Clearstream Banking Frankfurt foreign settlement, Clearstream International in permanent global certificates (securities not physically deliverable) |
| 46    | Clearstream Banking Frankfurt foreign settlement, in interim global certificates   |
| 47    | Clearstream Banking Frankfurt foreign settlement, in permanent global certificates   |
| 50    | New Look Global Note (NGN)   |
| 51    | Technical collective custody (domestic) only   |
| 52    | Third register entry with variable nominal amount  |
| 88    | Other (indices, etc.)  |
| 91    | Reserved for internal bank use, not used by WM   |
| 92    | Reserved for internal bank use, not used by WM   |
| 93    | Reserved for internal bank use, not used by WM   |
| 94    | Reserved for internal bank use, not used by WM   |
| 95    | Reserved for internal bank use, not used by WM   |
| 96    | Reserved for internal bank use, not used by WM   |
| 97    | Reserved for internal bank use, not used by WM   |
| 98    | Reserved for internal bank use, not used by WM   |
| 99    | Reserved for internal bank use, not used by WM   |

Please note that list of valid values is subject to change.

#### **4.1.2 Coupon Date**

The field "Coupon Date" (used in field 35B) is a concatenated field containing the information about the regular coupon date in a generic format. I.e. no concrete date like 15.06.2012 is given. Instead this field is filled with an alphanumeric code. E.g.

01.01.G -> Yearly payment on January 1<sup>st</sup>.

01.01.1M -> Monthly payment on the first date of month.

31M01O-> Payments on March 31<sup>st</sup> and October 31<sup>st</sup>.

As the list of valid values is subject to change please have a look at the information provided by "Wertpapiermitteilung" about the current values.